

Judul Penelitian: Pengaruh Ukuran Perusahaan, Volatilitas Laba, Dan Dividend Yield Terhadap Volatilitas Saham Pada Emiten Yang Terdaftar Di JII Periode 2020-2024

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Abstraksi

Penelitian ini menganalisis pengaruh ukuran perusahaan, volatilitas laba, dan dividend yield terhadap volatilitas saham emiten JII periode 2020–2024. Metode kuantitatif asosiatif digunakan dengan data sekunder dari laporan tahunan dan harga saham harian, sampel 11 perusahaan. Hasil regresi menunjukkan ukuran perusahaan dan volatilitas laba tidak berpengaruh signifikan terhadap volatilitas saham, sedangkan dividend yield berpengaruh signifikan. Secara simultan, ketiga variabel berpengaruh signifikan. Dividend yield menjadi faktor penting stabilitas saham, sementara ukuran perusahaan dan volatilitas laba kurang dominan secara individual. Temuan ini relevan bagi investor, manajemen, dan regulator pasar modal.

Kata Kunci: *Ukuran Perusahaan, Volatilitas Laba, Dividend Yield, Volatilitas Harga Saham, JII*

Research Title: The Impact of Company Size, Earnings Volatility, and Dividend Yield on Stock Volatility of Issuers Listed on The JII During the Period 2020-2024

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Abstract

This study examines the effect of company size, earnings volatility, and dividend yield on stock volatility of JII issuers during 2020–2024. An associative quantitative method with secondary data from annual reports and daily stock prices was used, with 11 companies as the sample. Results show that company size and earnings volatility do not significantly affect stock volatility, while dividend yield has a significant negative effect. Collectively, the three variables significantly influence stock volatility. Dividend yield is a key factor in stock stability, whereas company size and earnings volatility are less dominant individually, providing implications for investors, management, and regulators

Keywords: *Company Size, Earnings Volatility, Dividend Yield, Stock Volatility, JII*